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1. Convexity: (a)Let Sdenote a set and let x denote a point of S. Argue that x is an extreme point of S, if and only if  $Sf xg$  is convex. (b)Consider the linear program:  $maxcx Ax b x 0$  Let  $x_1$  and  $x_2$  represent two optimal solutions for the above linear program. Argue that the parametric point  $(x_1 + (1 - \lambda)x_2)$  is also optimal.

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1.6 Optimization Techniques 35 1.7 Engineering Optimization Literature 35 1.8 Solution of Optimization Problems Using MATLAB 36 References and Bibliography 39 Review Questions 45 Problems 46 2 Classical Optimization Techniques 63 2.1 Introduction 63 2.2 Single-Variable Optimization 63 2.3 Multivariable Optimization with No Constraints 68

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